

A Sharper Condition for the Solvability of a Three-Point Second Order Boundary Value Problem

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Submitted by Jack K. Hale

Received December 18, 1995

Let $f: [0, 1] \times R^2 \rightarrow R$ be a function satisfying Caratheodory's conditions and $e(t) \in L^1[0, 1]$. Let $\eta \in (0, 1)$, $\alpha \in R$, $\alpha > 1$, $\alpha\eta \neq 1$ be given. This paper is concerned with the problem of existence of a solution for the three-point boundary value problem

$$\begin{aligned}x''(t) &= f(t, x(t), x'(t)) + e(t), & 0 < t < 1, \\x(0) &= 0, & x(1) = \alpha x(\eta).\end{aligned}$$

This problem was studied earlier by Gupta, Ntouyas, and Tsamatos when $\alpha \leq 1$ and when $\alpha > 1$ with $\alpha\eta < 1$. In the general case this problem was studied by Gupta as a multi-point boundary value problem. In this paper sharper existence conditions are obtained for the solvability of the above boundary value problem in the general case. © 1997 Academic Press

1. INTRODUCTION

Let $f: [0, 1] \times R^2 \rightarrow R$ be a function satisfying Caratheodory's conditions and $e: [0, 1] \rightarrow R$ be a function in $L^1[0, 1]$, $\alpha \in R$, $\eta \in (0, 1)$. We study the problem of the existence of solutions for the three-point boundary value problem

$$\begin{aligned}x''(t) &= f(t, x(t), x'(t)) + e(t), & 0 < t < 1, \\x(0) &= 0, & x(1) = \alpha x(\eta).\end{aligned}\tag{1}$$

The author and S. K. Ntouyas and P. Ch. Tsamatos studied this problem earlier in [10] when either $\alpha \leq 1$ or when $\alpha > 1$ with $\alpha\eta < 1$. In the case when $\alpha > 1$ with $\alpha\eta > 1$ this problem was studied by the author in [9] as a multi-point boundary value problem. Now the boundary value problem (1) is a non-resonance problem for $\alpha\eta \neq 1$. The purpose of this paper is to give existence theorems for the boundary value problem (1) when $\alpha\eta \neq 1$ under sharper conditions on the non-linear function f than those in [9, 10]. We also study the multipoint boundary value problem

$$\begin{aligned} x''(t) &= f(t, x(t), x'(t)) + e(t), & 0 < t < 1, \\ x(0) &= 0, & x(1) = \sum_{i=1}^{m-2} a_i x(\xi_i), \end{aligned} \quad (2)$$

where $a_i \in R$, $\xi_i \in (0, 1)$, $i = 1, 2, \dots, m-2$, $0 < \xi_1 < \xi_2 < \dots < \xi_{m-2} < 1$, with all of the a_i 's having the same sign and $\alpha = \sum_{i=1}^{m-2} a_i > 1$, $\sum_{i=1}^{m-2} a_i \xi_i \neq 1$ are given. The existence theorem for (2) is obtained under the assumption $1 < \alpha < 1/\xi_{m-2}$, or $\alpha > 1$ and $\alpha > 1/\xi_1$. Our methods involve obtaining a priori estimates for the three-point boundary value problem (1) which are then used to obtain the a priori estimates for the corresponding multi-point boundary value problem (2) in the manner of [10], but the method of obtaining the needed a priori estimates in this paper is different than that of either [9, 10].

The study of multi-point boundary value problems for linear second order ordinary differential equations was initiated by Il'in and Moiseev in [15, 16], motivated by the work of Bitsadze and Samarskiĭ on non-local linear elliptic boundary problems [1–3]. The boundary value problem (1) was studied earlier in [4, 5, 13] when $\alpha = 1$. We refer the reader to [6–8, 10–12] for some recent results of nonlinear multi-point boundary value problems.

We use the classical spaces $C[0, 1]$, $C^k[0, 1]$, $L^k[0, 1]$, and $L^\infty[0, 1]$ of continuous k -times continuously differentiable, measurable real-valued functions whose k th power of the absolute value is Lebesgue integrable on $[0, 1]$, or measurable functions that are essentially bounded on $[0, 1]$. We also use the Sobolev space $W^{2,k}(0, 1)$, $k = 1, 2$, defined by

$$W^{2,k}(0, 1) = \{x: [0, 1] \rightarrow R | x, x' \text{ abs. cont. on } [0, 1] \text{ with } x'' \in L^k[0, 1]\}$$

with its usual norm. We denote the norm in $L^k[0, 1]$ by $\|\cdot\|_k$, and the norm in $L^\infty[0, 1]$ by $\|\cdot\|_\infty$.

2. MAIN RESULTS

DEFINITION 1. A function $f: [0, 1] \times R^2 \mapsto R$ satisfies Caratheodory's conditions if (i) for each $(x, y) \in R^2$, the function $t \in [0, 1] \mapsto f(t, x, y) \in R$ is measurable on $[0, 1]$, (ii) for a.e. $t \in [0, 1]$, the function $(x, y) \in R^2 \mapsto f(t, x, y) \in R$ is continuous on R^2 , and (iii) for each $r > 0$, there exists $\alpha_r(t) \in L^1[0, 1]$ such that $|f(t, x, y)| \leq \alpha_r(t)$ for a.e. $t \in [0, 1]$ and all $(x, y) \in R^2$ with $\sqrt{x^2 + y^2} \leq r$.

We shall limit our study of the non-resonant boundary value problem (2) to the case $\alpha = \sum_{i=1}^{m-2} a_i > 1$ with $\sum_{i=1}^{m-2} a_i \xi_i \neq 1$, when the a_i 's are non-negative since the case when all of a_i 's have the same sign and $\alpha = \sum_{i=1}^{m-2} a_i \leq 1$ is already covered in [10]. We need the following lemmas in the proof of our existence theorems.

LEMMA 2. Let $\alpha \geq 1$, $0 < \eta < 1$ with $\alpha\eta < 1$ be given. Let $e(t) \in L^1[0, 1]$, $x(t) \in W^{2,k}(0, 1)$ be such that $x''(t) = e(t)$, for $0 < t < 1$ and $x(0) = 0$, $x(1) = \alpha x(\eta)$. Then

$$\|x'\|_\infty \leq \frac{1 - \eta}{1 - \alpha\eta} \|e\|_1. \quad (3)$$

Proof. Since $x''(t) = e(t)$, for $0 < t < 1$ and $x(0) = 0$, $x(1) = \alpha x(\eta)$ we see that $x(t) = \int_0^t (t-s)e(s) ds + At$ with $A(1 - \alpha\eta) = \alpha \int_0^\eta (\eta - s)e(s) ds - \int_0^1 (1-s)e(s) ds$. It follows that

$$x'(t) = \int_0^t e(s) ds + \alpha \int_0^\eta \frac{\eta - s}{1 - \alpha\eta} e(s) ds - \int_0^1 \frac{1-s}{1 - \alpha\eta} e(s) ds.$$

Now, for $0 \leq t \leq \eta$, we have

$$\begin{aligned} x'(t) &= \int_0^t \left(1 + \frac{\alpha(\eta - s)}{1 - \alpha\eta} - \frac{1-s}{1 - \alpha\eta} \right) e(s) ds \\ &\quad + \int_t^\eta \left(\frac{\alpha(\eta - s)}{1 - \alpha\eta} - \frac{1-s}{1 - \alpha\eta} \right) e(s) ds - \int_\eta^1 \frac{1-s}{1 - \alpha\eta} e(s) ds \\ &= \int_0^t \frac{s(1 - \alpha)}{1 - \alpha\eta} e(s) ds + \int_t^\eta \frac{\alpha\eta - 1 + s(1 - \alpha)}{1 - \alpha\eta} e(s) ds \\ &\quad - \int_\eta^1 \frac{1-s}{1 - \alpha\eta} e(s) ds. \end{aligned}$$

Noting that $\alpha > 1$ and $\alpha\eta < 1$ we see for $0 \leq t \leq \eta$ that

$$\begin{aligned} \left| \frac{s(1-\alpha)}{1-\alpha\eta} \right| &\leq \frac{\eta(\alpha-1)}{1-\alpha\eta} = \frac{\alpha\eta-\eta}{1-\alpha\eta} < \frac{1-\eta}{1-\alpha\eta} \quad \text{for } s \in [0, t]; \\ \left| \frac{\alpha\eta-1+s(1-\alpha)}{1-\alpha\eta} \right| &= \frac{1-\alpha\eta+s(\alpha-1)}{1-\alpha\eta} \leq \frac{1-\alpha\eta+\eta(\alpha-1)}{1-\alpha\eta} \\ &= \frac{1-\eta}{1-\alpha\eta} \quad \text{for } s \in [t, \eta] \end{aligned}$$

and

$$\frac{1-s}{1-\alpha\eta} \leq \frac{1-\eta}{1-\alpha\eta} \quad \text{for } s \in [\eta, 1].$$

Hence for $0 \leq t \leq \eta$,

$$\begin{aligned} |x'(t)| &\leq \frac{1-\eta}{1-\alpha\eta} \left\{ \int_0^t |e(s)| ds + \int_t^\eta |e(s)| ds + \int_\eta^1 |e(s)| ds \right\} \\ &= \frac{1-\eta}{1-\alpha\eta} \int_0^1 |e(s)| ds. \end{aligned} \quad (4)$$

Next, for $\eta \leq t \leq 1$, we have

$$\begin{aligned} x'(t) &= \int_0^\eta \left(1 + \frac{\alpha(\eta-s)}{1-\alpha\eta} - \frac{1-s}{1-\alpha\eta} \right) e(s) ds \\ &\quad + \int_\eta^t \left(1 - \frac{1-s}{1-\alpha\eta} \right) e(s) ds - \int_t^1 \frac{1-s}{1-\alpha\eta} e(s) ds \\ &= \int_0^\eta \frac{s(1-\alpha)}{1-\alpha\eta} e(s) ds + \int_\eta^t \frac{s-\alpha\eta}{1-\alpha\eta} e(s) ds - \int_t^1 \frac{1-s}{1-\alpha\eta} e(s) ds. \end{aligned}$$

Noting that $\alpha > 1$ and $\alpha\eta < 1$ we see for $\eta \leq t \leq 1$ that

$$\left| \frac{s(1-\alpha)}{1-\alpha\eta} \right| \leq \frac{\eta(\alpha-1)}{1-\alpha\eta} = \frac{\alpha\eta-\eta}{1-\alpha\eta} < \frac{1-\eta}{1-\alpha\eta} \quad \text{for } s \in [0, \eta].$$

Also for $s \in [\eta, t]$ we see that if $0 \geq s - \alpha\eta \geq \eta - \alpha\eta > \eta - 1$ and if $0 \leq s - \alpha\eta \leq t - \alpha\eta \leq 1 - \alpha\eta < 1 - \eta$. It follows that

$$\left| \frac{s-\alpha\eta}{1-\alpha\eta} \right| \leq \frac{1-\eta}{1-\alpha\eta} \quad \text{for } s \in [\eta, t].$$

Finally,

$$\frac{1-s}{1-\alpha\eta} \leq \frac{1-\eta}{1-\alpha\eta} \quad \text{for } s \in [\eta, 1].$$

Hence for $\eta \leq t \leq 1$,

$$\begin{aligned} |x'(t)| &\leq \frac{1-\eta}{1-\alpha\eta} \left\{ \int_0^\eta |e(s)| ds + \int_\eta^t |e(s)| ds + \int_t^1 |e(s)| ds \right\} \\ &= \frac{1-\eta}{1-\alpha\eta} \int_0^1 |e(s)| ds. \end{aligned} \quad (5)$$

It is now clear from (4) and (5) that $\|x'\|_\infty \leq (1-\eta)/(1-\alpha\eta)\|e\|_1$. This completes the proof of the lemma. ■

LEMMA 3. *Let $\alpha \geq 1$, $0 < \eta < 1$ with $\alpha\eta > 1$ be given. Let $e(t) \in L^1[0, 1]$, $x(t) \in W^{2,k}(0, 1)$ be such that $x''(t) = e(t)$, for $0 < t < 1$ and $x(0) = 0$, $x(1) = \alpha x(\eta)$. Then*

$$\|x'\|_\infty \leq \frac{(\alpha-1)\eta}{\alpha\eta-1} \|e\|_1. \quad (6)$$

Proof. Since $x''(t) = e(t)$, for $0 < t < 1$ and $x(0) = 0$, $x(1) = \alpha x(\eta)$ we see that $x(t) = \int_0^t (t-s)e(s) ds + At$ with $A(1-\alpha\eta) = \alpha \int_0^\eta (\eta-s)e(s) ds - \int_0^1 (1-s)e(s) ds$. It follows that

$$x'(t) = \int_0^t e(s) ds + \alpha \int_0^\eta \frac{\eta-s}{1-\alpha\eta} e(s) ds - \int_0^1 \frac{1-s}{1-\alpha\eta} e(s) ds.$$

Now, for $0 \leq t \leq \eta$, we have

$$\begin{aligned} x'(t) &= \int_0^t \left(1 + \frac{\alpha(\eta-s)}{1-\alpha\eta} - \frac{1-s}{1-\alpha\eta} \right) e(s) ds \\ &\quad + \int_t^\eta \left(\frac{\alpha(\eta-s)}{1-\alpha\eta} - \frac{1-s}{1-\alpha\eta} \right) e(s) ds - \int_\eta^1 \frac{1-s}{1-\alpha\eta} e(s) ds \\ &= \int_0^t \frac{s(1-\alpha)}{1-\alpha\eta} e(s) ds + \int_t^\eta \frac{\alpha\eta-1+s(1-\alpha)}{1-\alpha\eta} e(s) ds \\ &\quad - \int_\eta^1 \frac{1-s}{1-\alpha\eta} e(s) ds. \end{aligned}$$

Noting that $\alpha > 1$ and $\alpha\eta > 1$ we see for $0 \leq t \leq \eta$ that

$$\left| \frac{s(1-\alpha)}{1-\alpha\eta} \right| \leq \frac{\eta(\alpha-1)}{\alpha\eta-1} \quad \text{for } s \in [0, t].$$

Next, for $s \in [t, \eta]$ we see that if $0 < \alpha\eta - 1 + s(1-\alpha) \leq \alpha\eta - 1 < (\alpha-1)\eta$ and if $0 > \alpha\eta - 1 + s(1-\alpha) \geq \alpha\eta - 1 + \eta(1-\alpha) = -1 + \eta > -\alpha\eta + \eta$ so that for $s \in [t, \eta]$ we have

$$\left| \frac{\alpha\eta - 1 + s(1-\alpha)}{1-\alpha\eta} \right| \leq \frac{(\alpha-1)\eta}{\alpha\eta-1}.$$

Finally,

$$\left| \frac{1-s}{1-\alpha\eta} \right| \leq \frac{1-\eta}{\alpha\eta-1} < \frac{(\alpha-1)\eta}{\alpha\eta-1} \quad \text{for } s \in [\eta, 1].$$

Hence for $0 \leq t \leq \eta$,

$$\begin{aligned} |x'(t)| &\leq \frac{(\alpha-1)\eta}{\alpha\eta-1} \left\{ \int_0^t |e(s)| ds + \int_t^\eta |e(s)| ds + \int_\eta^1 |e(s)| ds \right\} \\ &= \frac{(\alpha-1)\eta}{\alpha\eta-1} \int_0^1 |e(s)| ds. \end{aligned} \quad (7)$$

Next, for $\eta \leq t \leq 1$, we have

$$\begin{aligned} x'(t) &= \int_0^\eta \left(1 + \frac{\alpha(\eta-s)}{1-\alpha\eta} - \frac{1-s}{1-\alpha\eta} \right) e(s) ds \\ &\quad + \int_\eta^t \left(1 - \frac{1-s}{1-\alpha\eta} \right) e(s) ds - \int_t^1 \frac{1-s}{1-\alpha\eta} e(s) ds \\ &= \int_0^\eta \frac{s(1-\alpha)}{1-\alpha\eta} e(s) ds + \int_\eta^t \frac{s-\alpha\eta}{1-\alpha\eta} e(s) ds - \int_t^1 \frac{1-s}{1-\alpha\eta} e(s) ds. \end{aligned}$$

Noting that $\alpha > 1$ and $\alpha\eta > 1$ we see for $\eta \leq t \leq 1$ that

$$\left| \frac{s(1-\alpha)}{1-\alpha\eta} \right| \leq \frac{\eta(\alpha-1)}{\alpha\eta-1} \quad \text{for } s \in [0, \eta].$$

Also for $s \in [\eta, t]$ we see that

$$\left| \frac{s - \alpha\eta}{1 - \alpha\eta} \right| \leq \frac{\alpha\eta - s}{\alpha\eta - 1} \leq \frac{(\alpha - 1)\eta}{\alpha\eta - 1} \quad \text{for } s \in [\eta, t].$$

Finally,

$$\left| \frac{1 - s}{1 - \alpha\eta} \right| \leq \frac{1 - \eta}{\alpha\eta - 1} \leq \frac{(\alpha - 1)\eta}{\alpha\eta - 1} \quad \text{for } s \in [t, 1]$$

since $\alpha\eta > 1$. Hence for $\eta \leq t \leq 1$,

$$\begin{aligned} |x'(t)| &\leq \frac{(\alpha - 1)\eta}{\alpha\eta - 1} \left\{ \int_0^\eta |e(s)| ds + \int_\eta^t |e(s)| ds + \int_t^1 |e(s)| ds \right\} \\ &= \frac{(\alpha - 1)\eta}{\alpha\eta - 1} \int_0^1 |e(s)| ds. \end{aligned} \quad (8)$$

It is now clear from (7) and (8) that $\|x'\|_\infty \leq ((\alpha - 1)\eta/(\alpha\eta - 1))\|e\|_1$. This completes the proof of the lemma. ■

LEMMA 4. Let $f: [0, 1] \times R^2 \mapsto R$ be a function satisfying Caratheodory's conditions. Assume that there exist functions $p(t), q(t), r(t)$ such that the functions $tp(t), q(t), r(t)$ are in $L^1(0, 1)$ and

$$|f(t, x_1, x_2)| \leq p(t)|x_1| + q(t)|x_2| + r(t) \quad (9)$$

for a.e. $t \in [0, 1]$ and all $(x_1, x_2) \in R^2$. Let $\alpha \in R, \eta \in (0, 1)$ with $\alpha \geq 1$ be given. Then, if $\alpha\eta < 1$ the three-point boundary value problem (1) has at least one solution in $C^1[0, 1]$ provided

$$\|tp(t)\|_1 + \|q(t)\|_1 < \frac{1 - \alpha\eta}{1 - \eta}. \quad (10)$$

Proof. Let X denote the Banach space $C^1[0, 1]$ and Y denote the Banach space $L^1(0, 1)$ with their usual norms. We define a linear mapping $L: D(L) \subset X \mapsto Y$ by setting

$$D(L) = \{x \in W^{2,1}(0, 1) | x(0) = 0, x(1) = \alpha x(\eta)\},$$

and for $x \in D(L)$,

$$Lx = x''.$$

We also define a nonlinear mapping $N: X \mapsto Y$ by setting

$$(Nx)(t) = f(t, x(t), x'(t)), \quad t \in [0, 1].$$

We note that N is a bounded mapping from X into Y . Next, it is easy to see that the linear mapping $L: D(L) \subset X \mapsto Y$, is a one-to-one mapping.

Next, the linear mapping $K: Y \rightarrow X$, defined for $y \in Y$ by

$$(Ky)(t) = \int_0^t (t-s)y(s) ds + At,$$

where A is given by

$$A(1 - \alpha\eta) = \alpha \int_0^\eta (\eta - s)y(s) ds - \int_0^1 (1-s)y(s) ds,$$

is such that for $y \in Y$, $Ky \in D(L)$ and $LKy = y$; and for $u \in D(L)$, $KL u = u$. Furthermore, it follows easily using the Arzela–Ascoli Theorem that KN maps a bounded subset of X into a relatively compact subset of X . Hence $KN: X \rightarrow X$ is a compact mapping.

We, next, note that $x \in C^1[0, 1]$ is a solution of the boundary value problem (1) if and only if x is a solution to the operator equation

$$Lx = Nx + e.$$

Now, the operator equation $Lx = Nx + e$ is equivalent to the equation

$$x = KNx + Ke.$$

We apply the Leray–Schauder Continuation Theorem (see, e.g. [14, Corollary IV.7]) to obtain the existence of a solution for $x = KNx + Ke$ or equivalently to the boundary value problem (1).

To do this, it suffices to verify that the set of all possible solutions of the family of equations

$$\begin{aligned} x''(t) &= \lambda f(t, x(t), x'(t)) + \lambda e(t), & 0 < t < 1, \\ x(0) &= 0, & x(1) = \alpha x(\eta), \end{aligned} \quad (11)$$

is, a priori, bounded in $C^1[0, 1]$ by a constant independent of $\lambda \in [0, 1]$.

We observe that if $x \in W^{2,1}(0, 1)$, with $x(0) = 0$, $x(1) = \alpha x(\eta)$, we have from $x(t) = \int_0^t x'(s) ds$ that $|x(t)| \leq t \|x'\|_\infty$ for $t \in [0, 1]$.

Let, now $x(t)$ be a solution of (11) for some $\lambda \in [0, 1]$, so that $x \in W^{2,1}(0, 1)$ with $x(0) = 0$, $x(1) = \alpha x(\eta)$. Now, it follows from our assumptions that $f(t, x(t), x'(t)) \in L^1(0, 1)$. We then get from (11) and estimate (3) of Lemma 2 that

$$\begin{aligned} \|x'\|_\infty &\leq \lambda \frac{1 - \eta}{1 - \alpha\eta} \|f(t, x(t), x'(t)) + e(t)\|_1 \\ &\leq \frac{1 - \eta}{1 - \alpha\eta} (\|f(t, x(t), x'(t))\|_1 + \|e(t)\|_1) \\ &\leq \frac{1 - \eta}{1 - \alpha\eta} (\|p(t)x(t)\|_1 + \|q(t)x'(t)\|_1 + \|r\|_1 + \|e\|_1) \\ &\leq \frac{1 - \eta}{1 - \alpha\eta} ((\|tp(t)\|_1 + \|q(t)\|_1)\|x'\|_\infty + \|r\|_1 + \|e\|_1) \end{aligned}$$

It follows from the assumption (10) that there is a constant c , independent of $\lambda \in [0, 1]$, such that

$$\|x'\|_{\infty} \leq c.$$

It is now immediate from the estimate $|x(t)| \leq t\|x'\|_{\infty}$ for $t \in [0, 1]$ that $\|x\|_{\infty} \leq \|x'\|_{\infty} \leq c$ and so the set of solutions of the family of equations (11) is, a priori, bounded in $C^1[0, 1]$ by a constant, independent of $\lambda \in [0, 1]$.

This completes the proof of the theorem. ■

THEOREM 5. Let $f: [0, 1] \times R^1 \mapsto R$ be a function satisfying Caratheodory's conditions. Assume that there exist functions $p(t), q(t), r(t)$ such that the functions $tp(t), q(t), r(t)$, are in $L^1(0, 1)$ and

$$|f(t, x_1, x_2)| \leq p(t)|x_1| + q(t)|x_2| + r(t)$$

for a.e. $t \in [0, 1]$ and all $(x_1, x_2) \in R^2$. Let $\alpha \in R, \eta \in (0, 1)$ with $\alpha \geq 1$ be given. Then, if $\alpha\eta > 1$, the three-point boundary value problem (1) has at least one solution in $C^1[0, 1]$ provided

$$\|tp(t)\|_1 + \|q(t)\|_1 < \frac{\alpha\eta - 1}{(\alpha - 1)\eta}. \quad (12)$$

The proof of this theorem is similar to that of Theorem 4 and is omitted.

THEOREM 6. Let $f: [0, 1] \times R^2 \rightarrow R$ be a function satisfying Caratheodory's conditions. Assume that there exist functions $p(t), q(t), r(t)$ in $L^1(0, 1)$ such that

$$|f(t, x_1, x_2)| \leq p(t)|x_1| + q(t)|x_2| + r(t) \quad (13)$$

for a.e. $t \in [0, 1]$ and all $(x_1, x_2) \in R^2$. Let $a_i \in R, \xi_i \in (0, 1), i = 1, 2, \dots, m-2, 0 < \xi_1 < \xi_2 \cdots < \xi_{m-2} < 1$ with $1 \leq \alpha = \sum_{i=1}^{m-2} a_i < 1/\xi_{m-2}$ be given. Then the multi-point boundary value problem (2) has at least one solution in $C^1[0, 1]$ provided

$$\|tp(t)\|_1 + \|q(t)\|_1 < \frac{1 - \alpha\xi_{m-2}}{1 - \xi_{m-2}}. \quad (14)$$

Proof. This proof is modeled after the proof of Theorem 8 of [10] in that we study the m -point boundary value problem using the *a priori* estimates that can be obtained from a three-point boundary value problem. This is because for every solution $x(t)$ of the boundary value problem (2) there exists an $\eta \in [\xi_1, \xi_{m-2}]$, depending on $x(t)$, such that $x(t)$ is also a solution of the three-point boundary value problem (1) with $\alpha = \sum_{i=1}^{m-2} a_i$. The proof is quite similar to the proof of Theorem 4 and uses the *a priori* estimates obtained in the proof of Theorem 4 for the set of solutions of the family of equations (11).

Let X denote the Banach space $C^1[0, 1]$ and Y denote the Banach space $L^1(0, 1)$ with their usual norms. We define a linear mapping $L: D(L) \subset X \rightarrow Y$ by setting

$$D(L) = \left\{ x \in W^{2,1}(0, 1) \mid x(0) = 0, x(1) = \sum_{i=1}^{m-2} a_i x(\xi_i) \right\},$$

and for $x \in D(L)$,

$$Lx = x''.$$

We also define a nonlinear mapping $N: X \rightarrow Y$ by setting

$$(Nx)(t) = f(t, x(t), x'(t)), \quad t \in [0, 1].$$

We note that N is a bounded mapping from X into Y . Next, it is easy to see that the linear mapping $L: D(L) \subset X \rightarrow Y$, is a one-to-one mapping. We note that since $\alpha = \sum_{i=1}^{m-2} a_i \leq 1/\xi_{m-2}$, $1 - \sum_{i=1}^{m-2} a_i \xi_i \neq 0$. Next, the linear mapping $K: Y \rightarrow X$, defined for $y \in Y$ by

$$(Ky)(t) = \int_0^t (t-s)y(s) ds + At,$$

where A is given by

$$A \left(1 - \sum_{i=1}^{m-2} a_i \xi_i \right) = \sum_{i=1}^{m-2} a_i \int_0^{\xi_i} (\xi_i - s)y(s) ds - \int_0^1 (1-s)y(s) ds,$$

is such that for $y \in Y$, $Ky \in D(L)$ and $LKy = y$; and for $u \in D(L)$, $KLu = u$. Furthermore, it follows easily using the Arzela–Ascoli Theorem that KN maps a bounded subset of X into a relatively compact subset of X . Hence $KN: X \rightarrow X$ is a compact mapping.

We, next, note that $x \in C^1[0, 1]$ is a solution of the boundary value problem (2) if and only if x is a solution to the operator equation

$$Lx = Nx + e.$$

Now, the operator equation $Lx = Nx + e$ is equivalent to the equation

$$x = KNx + Ke.$$

We apply the Leray–Schauder Continuation Theorem (see, e.g., [14, Corollary IV.7] to obtain the existence of a solution for $x = KNx + Ke$ or equivalently to the boundary value problem (2).

To do this, it suffices to verify that the set of all possible solutions of the family of equations

$$x''(t) = \lambda f(t, x(t), x'(t)) + \lambda e(t), \quad 0 < t < 1,$$

$$x(0) = 0, \quad x(1) = \sum_{i=1}^{m-2} a_i x(\xi_i), \quad (15)$$

is, a priori, bounded in $C^1[0, 1]$ by a constant independent of $\lambda \in [0, 1]$.

Let, now $x(t)$ be a solution of (15) for some $\lambda \in [0, 1]$, so that $x \in W^{2,1}(0, 1)$ with $x(0) = 0$, $x(1) = \sum_{i=1}^{m-2} a_i x(\xi_i)$. Accordingly, there exists an $\eta \in [\xi_1, \xi_{m-2}]$, depending on $x(t)$, such that $x(t)$ is a solution of the three point boundary value problem

$$\begin{aligned} x''(t) &= \lambda f(t, x(t), x'(t)) + \lambda e(t), & 0 < t < 1, \\ x(0) &= 0, & x(1) = \alpha x(\eta), \end{aligned}$$

with $\alpha\eta < 1$, since $\alpha\eta < \alpha\xi_{m-2} < 1$ by our assumptions. It then follows, as in the Proof of Theorem 4, that

$$\begin{aligned} \|x'\|_\infty &\leq \lambda \frac{1-\eta}{1-\alpha\eta} \|f(t, x(t), x'(t)) + e(t)\|_1 \\ &\leq \frac{1-\eta}{1-\alpha\eta} (\|f(t, x(t), x'(t))\|_1 + \|e(t)\|_1) \\ &\leq \frac{1-\eta}{1-\alpha\eta} (\|p(t)x(t)\|_1 + \|q(t)x'(t)\|_1 + \|r\|_1 + \|e\|_1) \\ &\leq \frac{1-\eta}{1-\alpha\eta} ((\|p(t)\|_1 + \|q(t)\|_1)\|x'\|_\infty + \|r\|_1 + \|e\|_1) \\ &\leq \frac{1-\xi_{m-2}}{1-\alpha\xi_{m-2}} ((\|p(t)\|_1 + \|q(t)\|_1)\|x'\|_\infty + \|r\|_1 + \|e\|_1), \end{aligned}$$

since the function $\theta(\eta) = (1-\eta)/(1-\alpha\eta)$ is an increasing function for $\eta \in [\xi_1, \xi_{m-2}]$. Accordingly, it follows from the assumption (14) that there is a constant c , independent of $\lambda \in [0, 1]$, such that

$$\|x'\|_\infty \leq c.$$

It is now immediate from the estimate $|x(t)| \leq t\|x'\|_\infty$ for $t \in [0, 1]$ that $\|x\|_\infty \leq \|x'\|_\infty \leq c$ and so the set of solutions of the family of equations (15) is, a priori, bounded in $C^1[0, 1]$ by a constant, independent of $\lambda \in [0, 1]$.

This completes the proof of the theorem. ■

THEOREM 7. *Let $f: [0, 1] \times R^1 \rightarrow R$ be a function satisfying Caratheodory's conditions. Assume that there exist functions $p(t)$, $q(t)$, $r(t)$ in $L^1(0, 1)$ such that*

$$|f(t, x_1, x_2)| \leq p(t)|x_1| + q(t)|x_2| + r(t) \quad (16)$$

for a.e. $t \in [0, 1]$ and all $(x_1, x_2) \in R^2$. Let $a_i \in R$, $\xi_i \in (0, 1)$, $i = 1, 2, \dots, m-2$, $0 < \xi_1 < \xi_2 < \dots < \xi_{m-2} < 1$ with $\alpha = \sum_{i=1}^{m-2} a_i > 1/\xi_1$ be given. Then the multi-point boundary value problem (2) has at least one solution in $C^1[0, 1]$ provided

$$\|tp(t)\|_1 + \|q(t)\|_1 < \frac{\alpha\xi_1 - 1}{(\alpha - 1)\xi_1}. \quad (17)$$

The proof is similar to that of Theorem 6 and is omitted.

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